

Research Article

Completing a 2×2 Block Matrix of Real Quaternions with a Partial Specified Inverse

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This paper considers a completion problem of a nonsingular 2×2 block matrix over the real quaternion algebra \mathbb{H} : Let m_1, m_2, n_1, n_2 be nonnegative integers, $m_1 + m_2 = n_1 + n_2 = n > 0$, and $A_{12} \in \mathbb{H}^{m_1 \times n_2}, A_{21} \in \mathbb{H}^{m_2 \times n_1}, A_{22} \in \mathbb{H}^{m_2 \times n_2}, B_{11} \in \mathbb{H}^{n_1 \times m_1}$ be given. We determine necessary and sufficient conditions so that there exists a variant block entry matrix $A_{11} \in \mathbb{H}^{m_1 \times n_1}$ such that $A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \in \mathbb{H}^{n \times n}$ is nonsingular, and B_{11} is the upper left block of a partitioning of A^{-1} . The general expression for A_{11} is also obtained. Finally, a numerical example is presented to verify the theoretical findings.

1. Introduction

The problem of completing a block-partitioned matrix of a specified type with some of its blocks given has been studied by many authors. Fiedler and Markham [1] considered the following completion problem over the real number field \mathbb{R} . Suppose m_1, m_2, n_1, n_2 are nonnegative integers, $m_1 + m_2 = n_1 + n_2 = n > 0$, $A_{11} \in \mathbb{R}^{m_1 \times n_1}, A_{12} \in \mathbb{R}^{m_1 \times n_2}, A_{21} \in \mathbb{R}^{m_2 \times n_1}$, and $B_{22} \in \mathbb{R}^{n_2 \times m_2}$. Determine a matrix $A_{22} \in \mathbb{R}^{m_2 \times n_2}$ such that

$$A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \quad (1)$$

is nonsingular and B_{22} is the lower right block of a partitioning of A^{-1} . This problem has the form of

$$\begin{pmatrix} A_{11} & A_{12} \\ A_{21} & ? \end{pmatrix}^{-1} = \begin{pmatrix} ? & ? \\ ? & B_{22} \end{pmatrix}, \quad (2)$$

and the solution and the expression for A_{22} were obtained in [1]. Dai [2] considered this form of completion problems with symmetric and symmetric positive definite matrices over \mathbb{R} .

Some other particular forms for 2×2 block matrices over \mathbb{R} have also been examined (see, e.g., [3]), such as

$$\begin{aligned} \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & ? \end{pmatrix}^{-1} &= \begin{pmatrix} B_{11} & ? \\ ? & ? \end{pmatrix}, \\ \begin{pmatrix} A_{11} & ? \\ ? & ? \end{pmatrix}^{-1} &= \begin{pmatrix} ? & ? \\ ? & B_{22} \end{pmatrix}, \\ \begin{pmatrix} A_{11} & ? \\ ? & A_{22} \end{pmatrix}^{-1} &= \begin{pmatrix} ? & B_{12} \\ B_{21} & ? \end{pmatrix}. \end{aligned} \quad (3)$$

The real quaternion matrices play a role in computer science, quantum physics, and so on (e.g., [4–6]). Quaternion matrices are receiving much attention as witnessed recently (e.g., [7–9]). Motivated by the work of [1, 10] and keeping such applications of quaternion matrices in view, in this paper we consider the following completion problem over the real quaternion algebra:

$$\begin{aligned} \mathbb{H} &= \{a_0 + a_1 i + a_2 j + a_3 k \mid \\ &i^2 = j^2 = k^2 = ijk = -1 \text{ and } a_0, a_1, a_2, a_3 \in \mathbb{R}\}. \end{aligned} \quad (4)$$

Problem 1. Suppose m_1, m_2, n_1, n_2 are nonnegative integers, $m_1 + m_2 = n_1 + n_2 = n > 0$, and $A_{12} \in \mathbb{H}^{m_1 \times n_2}$,

$A_{21} \in \mathbb{H}^{m_2 \times n_1}$, $A_{22} \in \mathbb{H}^{m_2 \times n_2}$, $B_{11} \in \mathbb{H}^{n_1 \times m_1}$. Find a matrix $A_{11} \in \mathbb{H}^{m_1 \times n_1}$ such that

$$A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \in \mathbb{H}^{n \times n} \quad (5)$$

is nonsingular, and B_{11} is the upper left block of a partitioning of A^{-1} . That is

$$\begin{pmatrix} ? & A_{12} \\ A_{21} & A_{22} \end{pmatrix}^{-1} = \begin{pmatrix} B_{11} & ? \\ ? & ? \end{pmatrix}, \quad (6)$$

where $\mathbb{H}^{m \times n}$ denotes the set of all $m \times n$ matrices over \mathbb{H} and A^{-1} denotes the inverse matrix of A .

Throughout, over the real quaternion algebra \mathbb{H} , we denote the identity matrix with the appropriate size by I , the transpose of A by A^T , the rank of A by $r(A)$, the conjugate transpose of A by $A^* = (\bar{A})^T$, a reflexive inverse of a matrix A over \mathbb{H} by A^+ which satisfies simultaneously $AA^+A = A$ and $A^+AA^+ = A^+$. Moreover, $L_A = I - A^+A$, $R_A = I - AA^+$, where A^+ is an arbitrary but fixed reflexive inverse of A . Clearly, L_A and R_A are idempotent, and each is a reflexive inverse of itself. $\mathcal{R}(A)$ denotes the right column space of the matrix A .

The rest of this paper is organized as follows. In Section 2, we establish some necessary and sufficient conditions to solve Problem 1 over \mathbb{H} , and the general expression for A_{11} is also obtained. In Section 3, we present a numerical example to illustrate the developed theory.

2. Main Results

In this section, we begin with the following lemmas.

Lemma 1 (singular-value decomposition [9]). *Let $A \in \mathbb{H}^{m \times n}$ be of rank r . Then there exist unitary quaternion matrices $U \in \mathbb{H}^{m \times m}$ and $V \in \mathbb{H}^{n \times n}$ such that*

$$UAV = \begin{pmatrix} D_r & 0 \\ 0 & 0 \end{pmatrix}, \quad (7)$$

where $D_r = \text{diag}(d_1, \dots, d_r)$ and the d_j 's are the positive singular values of A .

Let \mathbb{H}_c^n denote the collection of column vectors with n components of quaternions and A be an $m \times n$ quaternion matrix. Then the solutions of $Ax = 0$ form a subspace of \mathbb{H}_c^n of dimension $n(A)$. We have the following lemma.

Lemma 2. *Let*

$$\begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \quad (8)$$

be a partitioning of a nonsingular matrix $A \in \mathbb{H}^{n \times n}$, and let

$$\begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix} \quad (9)$$

be the corresponding (i.e., transpose) partitioning of A^{-1} . Then $n(A_{11}) = n(B_{22})$.

Proof. It is readily seen that

$$\begin{pmatrix} B_{22} & B_{21} \\ B_{12} & B_{11} \end{pmatrix}, \quad (10)$$

$$\begin{pmatrix} A_{22} & A_{21} \\ A_{12} & A_{11} \end{pmatrix}$$

are inverse to each other, so we may suppose that $n(A_{11}) < n(B_{22})$.

If $n(B_{22}) = 0$, necessarily $n(A_{11}) = 0$ and we are finished. Let $n(B_{22}) = c > 0$, then there exists a matrix F with c right linearly independent columns, such that $B_{22}F = 0$. Then, using

$$A_{11}B_{12} + A_{12}B_{22} = 0, \quad (11)$$

we have

$$A_{11}B_{12}F = 0. \quad (12)$$

From

$$A_{21}B_{12} + A_{22}B_{22} = I, \quad (13)$$

we have

$$A_{21}B_{12}F = F. \quad (14)$$

It follows that the rank $r(B_{12}F) \geq c$. In view of (12), this implies

$$n(A_{11}) \geq r(B_{12}F) \geq c = n(B_{22}). \quad (15)$$

Thus

$$n(A_{11}) = n(B_{22}). \quad (16)$$

□

Lemma 3 (see [10]). *Let $A \in \mathbb{H}^{m \times n}$, $B \in \mathbb{H}^{p \times q}$, $D \in \mathbb{H}^{m \times q}$ be known and $X \in \mathbb{H}^{n \times p}$ unknown. Then the matrix equation*

$$AXB = D \quad (17)$$

is consistent if and only if

$$AA^+DB^+B = D. \quad (18)$$

In that case, the general solution is

$$X = A^+DB^+ + L_A Y_1 + Y_2 R_B, \quad (19)$$

where Y_1, Y_2 are any matrices with compatible dimensions over \mathbb{H} .

By Lemma 1, let the singular value decomposition of the matrix A_{22} and B_{11} in Problem 1 be

$$A_{22} = Q \begin{pmatrix} \Lambda & 0 \\ 0 & 0 \end{pmatrix} R^*, \quad (20)$$

$$B_{11} = U \begin{pmatrix} \Sigma & 0 \\ 0 & 0 \end{pmatrix} V^*, \quad (21)$$

where $\Lambda = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_s)$ is a positive diagonal matrix, $\lambda_i \neq 0$ ($i = 1, \dots, s$) are the singular values of A_{22} , $s = r(A_{22})$, $\Sigma = \text{diag}(\sigma_1, \sigma_2, \dots, \sigma_r)$ is a positive diagonal matrix, $\sigma_i \neq 0$ ($i = 1, \dots, r$) are the singular values of B_{11} and $r = r(B_{11})$.

$Q = (Q_1 \ Q_2) \in \mathbb{H}^{m_2 \times m_2}$, $R = (R_1 \ R_2) \in \mathbb{H}^{n_2 \times n_2}$, $U = (U_1 \ U_2) \in \mathbb{H}^{n_1 \times n_1}$, $V = (V_1 \ V_2) \in \mathbb{H}^{m_1 \times m_1}$ are unitary quaternion matrices, where $Q_1 \in \mathbb{H}^{m_2 \times s}$, $R_1 \in \mathbb{H}^{n_2 \times s}$, $U_1 \in \mathbb{H}^{n_1 \times r}$, and $V_1 \in \mathbb{H}^{m_1 \times r}$.

Theorem 4. *Problem 1 has a solution if and only if the following conditions are satisfied:*

- (a) $r \begin{pmatrix} A_{12} \\ A_{22} \end{pmatrix} = n_2$,
- (b) $n_2 - r(A_{22}) = m_1 - r(B_{11})$, that is $n_2 - s = m_1 - r$,
- (c) $\mathcal{R}(A_{21}B_{11}) \subset \mathcal{R}(A_{22})$,
- (d) $\mathcal{R}(A_{12}^*B_{11}^*) \subset \mathcal{R}(A_{22}^*)$.

In that case, the general solution has the form of

$$A_{11} = B_{11}^+ + A_{12}R \begin{pmatrix} \Lambda^{-1}Q_1^*A_{21}U_1\Sigma & 0 \\ H & -(V_2^*A_{12}R_2)^{-1} \end{pmatrix} \quad (22)$$

$$\times V^*B_{11}^+ + Y - YB_{11}B_{11}^+,$$

where H is an arbitrary matrix in $\mathbb{H}^{(n_2-s) \times r}$ and Y is an arbitrary matrix in $\mathbb{H}^{m_1 \times n_1}$.

Proof. If there exists an $m_1 \times n_1$ matrix A_{11} such that A is nonsingular and B_{11} is the corresponding block of A^{-1} , then (a) is satisfied. From $AB = BA = I$, we have that

$$\begin{aligned} A_{21}B_{11} + A_{22}B_{21} &= 0, \\ B_{11}A_{12} + B_{12}A_{22} &= 0, \end{aligned} \quad (23)$$

so that (c) and (d) are satisfied.

By (11), we have

$$r(A_{22}) + n(A_{22}) = n_2, \quad r(B_{11}) + n(B_{11}) = m_1. \quad (24)$$

From Lemma 2, Notice that $\begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}$ is the corresponding partitioning of B^{-1} , we have

$$n(B_{11}) = n(A_{22}), \quad (25)$$

implying that (b) is satisfied.

Conversely, from (c), we know that there exists a matrix $K \in \mathbb{H}^{n_2 \times m_1}$ such that

$$A_{21}B_{11} = A_{22}K. \quad (26)$$

Let

$$B_{21} = -K. \quad (27)$$

From (20), (21), and (26), we have

$$A_{21}U \begin{pmatrix} \Sigma & 0 \\ 0 & 0 \end{pmatrix} V^* = Q \begin{pmatrix} \Lambda & 0 \\ 0 & 0 \end{pmatrix} R^* K. \quad (28)$$

It follows that

$$Q^* A_{21}U \begin{pmatrix} \Sigma & 0 \\ 0 & 0 \end{pmatrix} V^* V = Q^* Q \begin{pmatrix} \Lambda & 0 \\ 0 & 0 \end{pmatrix} R^* K V. \quad (29)$$

This implies that

$$\begin{aligned} & \begin{pmatrix} Q_1^* A_{21}U_1 & Q_1^* A_{21}U_2 \\ Q_2^* A_{21}U_1 & Q_2^* A_{21}U_2 \end{pmatrix} \begin{pmatrix} \Sigma & 0 \\ 0 & 0 \end{pmatrix} \\ &= \begin{pmatrix} \Lambda & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} R_1^* K V_1 & R_1^* K V_2 \\ R_2^* K V_1 & R_2^* K V_2 \end{pmatrix}. \end{aligned} \quad (30)$$

Comparing corresponding blocks in (30), we obtain

$$Q_2^* A_{21}U_1 = 0. \quad (31)$$

Let $R^* K V = \widehat{K}$. From (29), (30), we have

$$\begin{aligned} \widehat{K} &= \begin{pmatrix} \Lambda^{-1}Q_1^*A_{21}U_1\Sigma & 0 \\ H & K_{22} \end{pmatrix}, \\ H &\in \mathbb{H}^{(n_2-s) \times r}, \quad K_{22} \in \mathbb{H}^{(n_2-s) \times (m_1-r)}. \end{aligned} \quad (32)$$

In the same way, from (d), we can obtain

$$V_1^* A_{12}R_2 = 0. \quad (33)$$

Notice that $\begin{pmatrix} A_{12} \\ A_{22} \end{pmatrix}$ in (a) is a full column rank matrix. By (20), (21), and (33), we have

$$\begin{pmatrix} 0 & Q^* \\ V^* & 0 \end{pmatrix} \begin{pmatrix} A_{12} \\ A_{22} \end{pmatrix} R = \begin{pmatrix} \Lambda & 0 \\ 0 & 0 \\ V_1^* A_{12}R_1 & V_1^* A_{12}R_2 \\ V_2^* A_{12}R_1 & V_2^* A_{12}R_2 \end{pmatrix}, \quad (34)$$

so that

$$\begin{aligned} n_2 &= r \begin{pmatrix} A_{12} \\ A_{22} \end{pmatrix} = r \left(\begin{pmatrix} 0 & Q^* \\ V^* & 0 \end{pmatrix} \begin{pmatrix} A_{12} \\ A_{22} \end{pmatrix} R \right) \\ &= r \begin{pmatrix} \Lambda & 0 \\ 0 & 0 \\ V_1^* A_{12}R_1 & V_1^* A_{12}R_2 \\ V_2^* A_{12}R_1 & V_2^* A_{12}R_2 \end{pmatrix} \\ &= r(\Lambda) + r(V_2^* A_{12}R_2) \\ &= s + r(V_2^* A_{12}R_2). \end{aligned} \quad (35)$$

It follows from (b) and (35) that $V_2^T A_{12}R_2$ is a full column rank matrix, so it is nonsingular.

From $AB = I$, we have the following matrix equation:

$$A_{11}B_{11} + A_{12}B_{21} = I, \quad (36)$$

that is

$$A_{11}B_{11} = I - A_{12}B_{21}, \quad I \in \mathbb{H}^{m_1 \times m_1}, \quad (37)$$

where B_{11} , A_{12} were given, $B_{21} = -K$ (from (27)). By Lemma 3, the matrix equation (37) has a solution if and only if

$$(I - A_{12}B_{21})B_{11}^+B_{11} = I - A_{12}B_{21}. \quad (38)$$

By (21), (27), (32), and (33), we have that (38) is equivalent to:

$$(I + A_{12}K)V \begin{pmatrix} \Sigma^{-1} & 0 \\ 0 & 0 \end{pmatrix} U^*U \begin{pmatrix} \Sigma & 0 \\ 0 & 0 \end{pmatrix} V^* = I + A_{12}K. \quad (39)$$

We simplify the equation above. The left hand side reduces to $(I + A_{12}K)V_1V_1^*$ and so we have

$$A_{12}KV_1V_1^* - A_{12}K = I - V_1V_1^*. \quad (40)$$

So,

$$A_{12}R\widehat{K}V^*V_1V_1^* - A_{12}R\widehat{K}V^* = (V_1 \ V_2) \begin{pmatrix} V_1^* \\ V_2^* \end{pmatrix} - V_1V_1^*. \quad (41)$$

This implies that

$$A_{12}R\widehat{K} \begin{pmatrix} V_1^*V_1 \\ V_2^*V_1 \end{pmatrix} V_1^* - A_{12}R\widehat{K} \begin{pmatrix} V_1^* \\ V_2^* \end{pmatrix} = V_2V_2^*, \quad (42)$$

so that

$$A_{12}R\widehat{K} \begin{pmatrix} I \\ 0 \end{pmatrix} V_1^* - A_{12}R\widehat{K} \begin{pmatrix} V_1^* \\ V_2^* \end{pmatrix} = V_2V_2^*. \quad (43)$$

So,

$$-A_{12}R\widehat{K} \begin{pmatrix} 0 \\ V_2^* \end{pmatrix} = V_2V_2^*, \quad (44)$$

and hence,

$$-(A_{12}R_1 \ A_{12}R_2) \begin{pmatrix} \Lambda^{-1}Q_1^*A_{21}U_1\Sigma & 0 \\ H & K_{22} \end{pmatrix} \begin{pmatrix} 0 \\ V_2^* \end{pmatrix} = V_2V_2^*. \quad (45)$$

Finally, we obtain

$$A_{12}R_2K_{22}V_2^* = -V_2V_2^*. \quad (46)$$

Multiplying both sides of (46) by V^* from the left, considering (33) and the fact that $V_2^*A_{12}R_2$ is nonsingular, we have

$$K_{22} = -(V_2^*A_{12}R_2)^{-1}. \quad (47)$$

From Lemma 3, (38), (47), Problem 1 has a solution and the general solution is

$$A_{11} = B_{11}^+ + A_{12}R \begin{pmatrix} \Lambda^{-1}Q_1^*A_{21}U_1\Sigma & 0 \\ H & -(V_2^*A_{12}R_2)^{-1} \end{pmatrix} \times V^*B_{11}^+ + Y - YB_{11}B_{11}^+, \quad (48)$$

where H is an arbitrary matrix in $\mathbb{H}^{(n_2-s) \times r}$ and Y is an arbitrary matrix in $\mathbb{H}^{m_1 \times n_1}$. \square

3. An Example

In this section, we give a numerical example to illustrate the theoretical results.

Example 5. Consider Problem 1 with the parameter matrices as follows:

$$\begin{aligned} A_{12} &= \begin{pmatrix} 2+j & \frac{1}{2}k \\ -k & 1+\frac{1}{2}j \end{pmatrix}, \\ A_{21} &= \begin{pmatrix} \frac{3}{2}+\frac{1}{2}i & -\frac{1}{2}j-\frac{1}{2}k \\ \frac{1}{2}j+\frac{1}{2}k & \frac{3}{2}+\frac{1}{2}i \end{pmatrix}, \\ A_{22} &= \begin{pmatrix} 2 & i \\ 2j & k \end{pmatrix}, \quad B_{11} = \begin{pmatrix} 1 & i \\ j & k \end{pmatrix}. \end{aligned} \quad (49)$$

It is easy to show that (c), (d) are satisfied, and that

$$n_2 = r \begin{pmatrix} A_{12} \\ A_{22} \end{pmatrix} = 2, \quad (50)$$

$$n_2 - r(A_{22}) = m_1 - r(B_{11}) = 0,$$

so (a), (b) are satisfied too. Therefore, we have

$$B_{11}^+ = \begin{pmatrix} \frac{1}{2} & -\frac{1}{2}j \\ -\frac{1}{2}i & -\frac{1}{2}k \end{pmatrix}, \quad (51)$$

$$A_{22} = Q \begin{pmatrix} \Lambda & 0 \\ 0 & 0 \end{pmatrix} R^*, \quad B_{11} = U \begin{pmatrix} \Sigma & 0 \\ 0 & 0 \end{pmatrix} V^*,$$

where

$$\begin{aligned} Q &= \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & i \\ j & k \end{pmatrix}, \quad \Lambda = \begin{pmatrix} 2\sqrt{2} & 0 \\ 0 & \sqrt{2} \end{pmatrix}, \\ R &= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \quad U = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & i \\ j & k \end{pmatrix}, \\ \Sigma &= \begin{pmatrix} \sqrt{2} & 0 \\ 0 & \sqrt{2} \end{pmatrix}, \quad V = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}. \end{aligned} \quad (52)$$

We also have

$$\begin{aligned} Q_1 &= \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & i \\ j & k \end{pmatrix}, \quad R_1 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \\ U_1 &= \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & i \\ j & k \end{pmatrix}, \quad V_1 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}. \end{aligned} \quad (53)$$

By Theorem 4, for an arbitrary matrices $Y \in \mathbb{H}^{2 \times 2}$, we have

$$\begin{aligned} A_{11} &= B_{11}^+ + A_{12}R(\Lambda^{-1}Q_1^*A_{21}U_1\Sigma)V^*B_{11}^+ + Y - YB_{11}B_{11}^+ \\ &= \begin{pmatrix} \frac{3}{2} + \frac{1}{4}j + \frac{1}{4}k & \frac{3}{4} + \frac{1}{4}i - \frac{3}{2}j \\ \frac{1}{2} - i + \frac{1}{4}j - \frac{1}{4}k & \frac{1}{4} - \frac{3}{4}i - \frac{1}{2}j - k \end{pmatrix}, \end{aligned} \quad (54)$$

it follows that

$$\begin{aligned} A &= \begin{pmatrix} \frac{3}{2} + \frac{1}{4}j + \frac{1}{4}k & \frac{3}{4} + \frac{1}{4}i - \frac{3}{2}j & 2 + j & \frac{1}{2}k \\ \frac{1}{2} - i + \frac{1}{4}j - \frac{1}{4}k & \frac{1}{4} - \frac{3}{4}i - \frac{1}{2}j - k & -k & 1 + \frac{1}{2}j \\ \frac{3}{2} + \frac{1}{2}i & -\frac{1}{2}j - \frac{1}{2}k & 2 & i \\ \frac{1}{2}j + \frac{1}{2}k & \frac{3}{2} + \frac{1}{2}i & 2j & k \end{pmatrix}, \\ A^{-1} &= \begin{pmatrix} 1 & i & -1 & -1 \\ j & k & 0 & -1 \\ -1 & 0 & \frac{3}{4} & \frac{1}{2} - \frac{3}{4}j \\ -1 & -1 & \frac{1}{2} - i & \frac{1}{2} - \frac{1}{2}i - \frac{1}{2}j - k \end{pmatrix}. \end{aligned} \quad (55)$$

The results verify the theoretical findings of Theorem 4.

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